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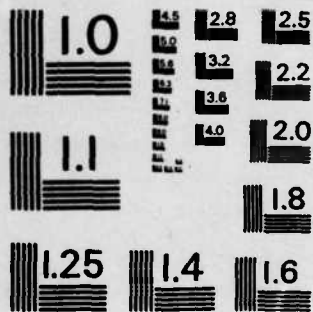
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On Modeling the Performance and Reliability of Multi-Mode Computer Systems*

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Abstract

We present an effective technique for the combined performance and reliability analysis of multi-mode computer systems. A reward rate (or a performance level) is associated with each mode of operation. The switching between different modes is characterized by a continuous time Markov chain. Different types of service-interruption interactions (as a result of mode switching) are considered. We consider the execution time of a given job on such a system and derive the distribution of its completion time. A useful dual relationship, between the completion time of a given job and the accumulated reward up to a given time, is noted. We demonstrate the use of our technique by means of a simple example.

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1. Introduction

We consider a model for the combined evaluation of performance and reliability of a multi-mode computer system. Performance (e.g., throughput, response time, instruction execution rate) changes from mode to mode and a mode change occurs in response to an event such as a failure or a repair. The stochastic process representing the modes (structure-states) and mode changes can be thought of as a reward process by associating a reward (performance index) with each mode [4,10]. We can then study the the distribution of the accumulated reward until time t by time domain methods[10] or by transform techniques[4,14].

The authors who have taken such a system-oriented view do not consider the effect of a fault occurring during the execution of a program. A task(job or program)-oriented view of such a system recognizes the fact that it is possible for a system failure to occur before the completion of a task [7] and that even if the task is completed, its completion time is likely to be different from its execution time in a given mode [3,5,12]. The job in service is interrupted with each mode change and the type of service-interruption interaction depends upon the mode just entered. For example, the occurrence of a fault during the execution of a job preempts the job and a later system recovery may allow the job to resume from the point of interruption (the preemptive-resume (*prs*) discipline) or the job may have to be repeated from the beginning. In the latter case, the repeated job may have the identical work requirement as the original preempted job (the preemptive-repeat-identical (*pri*) discipline) or a different work requirement sampled from the same distribution (the preemptive-repeat-different (*prd*) discipline).

The purpose of this paper is to develop a model that unifies and extends the efforts of these two groups of researchers. In particular, we show that if all interruptions are of the preemptive-resume type then the completion time of a given task and the accumulated reward until a given time are dual measures, so that the distribution

of one of them allows us to compute the distribution of the other. In fact, our model is even more general - in that both acyclic (closed or non-repairable) and cyclic (open or repairable) systems are modeled.

Our model provides an exact analysis of the completion time distribution of a program (job) executing in a multi-mode system. It is also possible to incorporate the effect of queueing in our model. If the time spent in each structure-state is large compared with the interarrival and processing times of jobs, then we can use steady-state performance measures as reward rates for each structure-state. Such approximate decomposition methods have been considered by several authors [4,7,10,15]. If the assumption of a wide separation between the structure-state holding times and job processing times does not hold, then a more complex analysis is required [1,5,12].

We develop the basic model in the next section. In sections 3, 4 and 5, we consider the individual cases where all structure-states are of the same type, that is, preemptive-resume, preemptive-repeat-identical, or preemptive-repeat-different, respectively.

2. The Basic Model

Consider a single server (e.g., a computer) serving a single job (e.g., a program). The job is characterized by its work requirement, B . For example, the work requirement of a computer program can be measured in terms of the number of instructions to be executed. We assume that B is a random variable with cumulative distribution function $G(x) = P(B \leq x)$ and LST $G^*(s) = E(e^{-sB})$. To avoid trivialities we assume $G(0+) = 0$.

The rate at which the server performs work is assumed to change with time according to the following model: At any time the server is in one (and only one) of the $n+1$ states (modes) numbered $0, 1, 2, \dots, n$. In state i the server performs work at rate $r_i \geq 0$, $1 \leq i \leq n$, work units per unit time (e.g., the instruction execution rate). The state

0 is an absorbing "failure" state, i.e., once the server is in state 0, it stays there forever and the work rate in this state is zero ($r_0=0$). We allow absorbing non-failure states among the states $1, \dots, n$ with reward rates greater than zero so that if the server enters such a state, the job will eventually complete. Let $Z(t)$ be the state of the server at time t . $\{Z(t), t \geq 0\}$ is called the *structure-state process*. We shall assume that the structure-state process is a stochastic process with piecewise constant paths with finite number of jumps in finite intervals of time. Furthermore, the structure-state process is assumed to be independent of the work requirement B of the job.

The states $i = 1, 2, \dots, n$ are classified as (i) *prs*: preemptive-resume, (ii) *pri*: preemptive-repeat-identical or (iii) *prd*: preemptive-repeat-different.

The following quantities have been analyzed before in the literature for some special $\{Z(t), t \geq 0\}$ processes:

I. *The job completion time ($T(x)$)*: defined to be the total time the server takes to complete a job that requires x units of work. T denotes the unconditional completion time of a job that requires a random amount of work, say B units. Gaver[5] studied the distribution of the r.v. T for a system subject to one type of failure and repair, in which the operating state is Markovian and the failure state is semi-Markovian. Nicola[12] extended Gaver's model to allow for mixed types of failures and repairs. Castillo and Siewiorek [3] considered a system with two types of failures in which the preemptive-repeat type failure could occur during the repair-time of the preemptive-resume type failure.

II. *The probability of dynamic failure (η)*: defined to be the probability that the system fails before the job is completed, i.e. the server enters state 0 before completing B units of work[7].

III. *The cumulative reward upto time t ($Y(t)$)*: defined to be the total amount of work done by the system up to time t . Y is the total accumulated work during the system's

lifetime; it is the limit of $Y(t)$ as $t \rightarrow \infty$. The r.v. $Y(t)$ was first studied by Puri [14] for Markovian $Z(t)$ processes. Meyer[10] and Donatiello and Iyer[4] studied the distribution of $Y(t)$ for an acyclic Markovian $Z(t)$ process. Beaudry [2] studied the r.v. Y for a Markovian $Z(t)$ process, while Osaki and Nishio [13] studied the r.v. Y for a semi-Markovian $Z(t)$ process.

To present a unifying view of the quantities defined above, we introduce the cumulative measure, $W(t)$, defined as follows: Suppose that at time $t = 0$ the server starts processing a job with infinite work requirement. $W(t)$ is the amount of useful work completed by the server until time t (thus, excluding the work done prior to the last visit to a *pri* or a *prd* state). The following properties of the cumulative measure, $W(t)$, are immediately obvious:

- (i) $W(0) = 0$,
- (ii) $Z(t) = i \Rightarrow dW(t)/dt = r_i$,
- (iii) If there is a transition in the structure-state process at time t and $Z(t+) = i$, then $W(t+) = 0$ if i is a *pri* or a *prd* state and $W(t+) = W(t-)$ if i is a *prs* state.

Typical sample paths of the structure-state process and the cumulative measure, $W(t)$, are shown in figure 1, for the following case: Set of states = $\{0,1,2,3\}$, state 1 is *prs* with $r_1 = 1$, states 2 and 3 are *pri* or *prd* with $r_2 = 2$ and $r_3 = 0$, state 0 is the absorbing failure state.

The following theorem shows how the quantities T , η , $Y(t)$ and Y can be related to each other via the cumulative measure, $W(t)$.

Theorem 1.

- (i) $T = \min\{t \geq 0: W(t) = B\}$,
- (ii) The dynamic failure probability, $\eta = P(T = \infty)$,
- (iii) If all states are *prs*, then

$$P(Y(t) \leq x) = 1 - P(T(x) < t)$$

and

$$P(Y \leq x) = 1 - P(T(x) < \infty).$$

Proof: (i) Let T be the job completion time. It is clear that

$$\{T > t\} \Leftrightarrow \{W(u) < B, \text{ for all } 0 \leq u \leq t\},$$

since $W(u)$ represents the useful work done upto time u . As $W(t)$ has piecewise continuous paths with only downward jumps, T is given by (i).

(ii) It is clear that

$$\begin{aligned} \{\text{Dynamic Failure}\} &\Leftrightarrow \{\text{system fails before job completion}\} \\ &\Leftrightarrow \{W(t) < B \text{ for all } t \geq 0\} \Leftrightarrow \{T = \infty\}. \end{aligned}$$

Hence $\eta = P(T = \infty)$.

(iii) Let $T(x) = \min\{t \geq 0: W(t) = x\}$. If all states are *prs*, then

$$\{Y(t) > x\} \Leftrightarrow \{W(t) > x\} \Leftrightarrow \{T(x) < t\}.$$

Hence

$$P(Y(t) > x) = P(T(x) < t). \quad Q.E.D.$$

It is apparent from the above theorem that

$$T = \min\{t \geq 0: W(t) = B\} \quad (2.1)$$

is the unifying random variable. This paper is devoted to the study of this random variable. Define the following distribution functions:

$$F_i(t, x) = P(T \leq t | B = x, Z(0) = i), \quad x \geq 0, \quad 1 \leq i \leq n,$$

$$F(t, x) = P(T \leq t | B = x), \quad x \geq 0,$$

$$F_i(t) = P(T \leq t | Z(0) = i), \quad 1 \leq i \leq n,$$

$$F(t) = P(T \leq t)$$

and the corresponding LSTs (Laplace Stieltjes Transforms),

$$F_i^{\sim}(s, x) = E(e^{-sT} | B = x, Z(0) = i), \quad x \geq 0, 1 \leq i \leq n, \quad (2.2)$$

$$F^{\sim}(s, x) = E(e^{-sT} | B = x), \quad x \geq 0, \quad (2.3)$$

$$F_i^{\sim}(s) = E(e^{-sT} | Z(0) = i), \quad 1 \leq i \leq n, \quad (2.4)$$

$$F^{\sim}(s) = E(e^{-sT}). \quad (2.5)$$

From the independence of $\{Z(t), t \geq 0\}$ and B it follows that

$$F^{\sim}(s, x) = \sum_{i=1}^n F_i^{\sim}(s, x) P(Z(0) = i), \quad x \geq 0, \quad (2.6)$$

$$F_i^{\sim}(s) = \int_0^{\infty} F_i^{\sim}(s, x) dG(x), \quad 1 \leq i \leq n, \quad (2.7)$$

$$F^{\sim}(s) = \sum_{i=1}^n F_i^{\sim}(s) P(Z(0) = i). \quad (2.8)$$

From equations (2.6) - (2.8) it is clear that the conditional LSTs $F_i^{\sim}(s, x)$ are of central importance to the analysis of T . In order to obtain explicit formulae for $F_i^{\sim}(s, x)$ it is necessary to make some further assumptions about the structure-state process. In the remaining paper we make the assumption that $\{Z(t), t \geq 0\}$ is a time homogeneous continuous time Markov chain (CTMC). The results derived here can be extended in a straight forward manner to the case when the structure-state process is assumed to be semi-Markov. Let q_{ij} , $1 \leq i \neq j \leq n$, be infinitesimal transition rate from state i to j and q_{i0} be the absorbing failure rate from state i . Let $Q = [q_{ij}]$, $1 \leq i, j \leq n$, be the n by n generator matrix where $q_i = \sum_{j=0, j \neq i}^n q_{ij} = -q_{ii}$. Note that row sums of Q are ≤ 0 . We

mention one property of the CTMC for future reference. Define

$$H = \min\{t \geq 0: Z(t) \neq Z(0)\} \quad (2.9)$$

as the holding (or sojourn) time in the initial state. Then we have

(\sim) denotes LST, i.e., the Laplace transform of a probability density function.

$$P(H \leq x, Z(H+) = j | Z(0) = i) = \frac{q_j}{q_i} (1 - e^{-q_i x}), \quad (i \neq j). \quad (2.10)$$

In the next section we treat the case where all states $i = 1, 2, \dots, n$ are preemptive-resume (*prs*) and in sections 4 and 5 we consider the case where all states are preemptive-repeat (*pri* and *prd*, respectively). The mixed cases where some states are *prs* and some are *pri* or *prd* have been studied in [8].

3. The Preemptive-resume Case

In this section we assume that the states $1, 2, \dots, n$ are all preemptive-resume states. Note that state 0 does not have to be classified since it is a failure state. Theorem 2 below gives a method of computing the conditional LSTs defined by equation (2.2). First, some notation:

$$F_i^{**}(s, u) = \int_0^\infty e^{-ux} F_i^*(s, x) dx, \quad 1 \leq i \leq n, \quad (3.1)$$

$$F^{**}(s, u) = [F_1^{**}(s, u), F_2^{**}(s, u), \dots, F_n^{**}(s, u)]^T, \quad (3.2)$$

$$R = \text{diag}[\tau_1, \tau_2, \dots, \tau_n], \quad (3.3)$$

$$\mathbf{1} = [\tau_1, \tau_2, \dots, \tau_n]^T, \quad (3.4)$$

where the superscript T denotes transpose.

Theorem 2. $F_i^{**}(s, u)$, for $1 \leq i \leq n$, is given by

$$F_i^{**}(s, u) = \frac{\tau_i}{s + r_i u + q_i} + \sum_{j=1}^n \frac{q_j}{s + r_i u + q_i} F_j^{**}(s, u), \quad 1 \leq i \leq n. \quad (3.5)$$

Proof: Conditioning on the sojourn time H in the initial state we get

$$E(e^{-sT} | H=h, B=x, Z(0)=i) = \begin{cases} e^{-sx/\tau_i}, & \text{if } h \geq x/\tau_i \\ e^{-sh} \sum_{j=1}^n \frac{q_j}{q_i} F_j^{**}(s, x - \tau_i h), & \text{if } h < x/\tau_i \end{cases}$$

(*) denotes the Laplace transform of a function

Unconditioning yields

$$F_i^{\sim}(s, x) = \int_0^{\infty} E(e^{-sT} | H = h, B = x, Z(0) = i) q_i e^{-q_i h} dh$$

$$= e^{-(s+q_i)x/r_i} + \sum_{\substack{j=1 \\ j \neq i}}^n q_j \int_0^{x/r_i} e^{-(s+q_i)h} F_j^{\sim}(s, x-r_i h) dh$$

Multiplying both sides by e^{-ux} and integrating we get equation (3.5). *Q.E.D.*

Equation (3.5) can be put in a matrix form as follows:

$$[sI + uR - Q] F^{\sim}(s, u) = \underline{r},$$

where I is the identity matrix. As it is well known that $[sI + uR - Q]$ is invertible, we get

$$F^{\sim}(s, u) = [sI + uR - Q]^{-1} \underline{r}. \quad (3.5a)$$

A direct inversion with respect to s yields

$$d_t F^{\sim}(t, u) = e^{(Q - uR)t} \underline{r}.$$

After integration and some manipulations, we get

$$F^{\sim}(t, u) = \frac{1}{u} [I - e^{(Q - uR)t}] \underline{r}. \quad (3.6)$$

We now describe how we can use the above theorem to compute $F_i^{\sim}(s, x)$. Using Cramer's rule we can write

$$F_i^{\sim}(s, u) = A_i(s, u) / C(s, u)$$

where $C(s, u) = \det[sI + uR - Q]$ and $A_i(s, u)$ are appropriate n by n subdeterminants of the augmented matrix $[sI + uR - Q; \underline{r}]$. It is obvious that both $A_i(s, u)$ and $C(s, u)$ are polynomials in s and u . Hence one can use partial fractions to invert $F_i^{\sim}(s, u)$ with respect to u . Let $d = |\{i: r_i > 0\}|$, i.e. d is the number of states in which work rate is positive. Then $C(s, u)$ is a d -degree polynomial in u for a fixed value of s . Let $-u_1(s), \dots, -u_d(s)$ be the roots of $C(s, u)$. In the special case when these roots are dis-

tinct, we can write

$$F_i^{\sim*}(s, u) = \sum_{j=1}^d \frac{A_{ij}(s)}{u + u_j(s)}, \quad 1 \leq i \leq n, \quad (3.7)$$

where

$$A_{ij}(s) = \lim_{u \rightarrow -u_j(s)} \frac{A_i(s, u)}{C(s, u)} (u + u_j(s)), \quad 1 \leq j \leq d. \quad (3.8)$$

Inverting with respect to u , we get

$$F_i^{\sim}(s, x) = \sum_{j=1}^d A_{ij}(s) e^{-u_j(s)x}, \quad 1 \leq i \leq n. \quad (3.9)$$

Hence from equation (2.4)

$$F_i^{\sim}(s) = \sum_{j=1}^d A_{ij}(s) G^{\sim}(u_j(s)), \quad 1 \leq i \leq n, \quad (3.10)$$

(recall that $G^{\sim}(s) = \int_0^{\infty} e^{-sx} dG(x)$), and

$$F^{\sim}(s) = \sum_{j=1}^d \left[\sum_{i=1}^n \pi_i A_{ij}(s) \right] G^{\sim}(u_j(s)). \quad (3.11)$$

where $\pi_i = P(Z(0) = i)$, $1 \leq i \leq n$.

It is interesting to note that the *LST* of T for a given s is simply a linear combination of the *LST* of B evaluated at $u_1(s), \dots, u_d(s)$.

Now, assuming that state 0 is reachable from every other state, the probability of dynamic failure can be computed easily from Theorem 1 as

$$\eta = P(T = \infty) = 1 - \lim_{s \rightarrow 0} F^{\sim}(s). \quad (3.12)$$

The following corollary indicates how the *LST* of the cumulative reward $Y(t)$, for a given t , can be obtained from the $F_i^{\sim*}(s, u)$ functions.

Corollary 1. For a given $t \geq 0$, let $Y(t)$ be the cumulative reward upto time t . Let

$$Y_i(x, t) = P(Y(t) \leq x \mid Z(0) = i),$$

$$Y_i^{\sim}(u, t) = E(e^{-uY(t)} | Z(0) = i)$$

and

$$Y_i^{\sim*}(u, s) = \int_0^{\infty} e^{-st} Y_i^{\sim}(u, t) dt.$$

Then

$$Y_i^{\sim*}(u, s) = \frac{1}{s} (1 - u F_i^{\sim*}(s, u)) \quad , \quad 1 \leq i \leq n. \quad (3.13)$$

Proof: Part (iii) of Theorem 1 implies that

$$P(Y(t) < x | Z(0) = i) = P(T(x) > t | Z(0) = i).$$

Now,

$$\begin{aligned} Y_i^{\sim*}(u, s) &= \int_0^{\infty} e^{-st} E(e^{-uY(t)} | Z(0)=i) dt \\ &= \int_0^{\infty} e^{-st} \int_{x=0}^{\infty} e^{-ux} d_x P(Y(t) \leq x | Z(0)=i) dt \\ &= \int_{x=0}^{\infty} e^{-ux} \int_{t=0}^{\infty} e^{-st} d_x P(Y(t) \leq x | Z(0) = i) dt \\ &= \int_{x=0}^{\infty} e^{-ux} d_x \left[\int_{t=0}^{\infty} e^{-st} [1 - P(T(x) \leq t | Z(0) = i)] dt \right] \\ &= - \int_{x=0}^{\infty} e^{-ux} d_x F_i^{\sim}(s, x) / s = [1 - u F_i^{\sim*}(s, u)] / s. \quad Q.E.D. \end{aligned}$$

Using equation (3.5a), we can write in a matrix form

$$Y^{\sim*}(u, s) = [sI + uR - Q]^{-1} \underline{g} \quad (3.13a)$$

with

$$Y^{\sim*}(u, s) = [Y_1^{\sim*}(u, s), Y_2^{\sim*}(u, s), \dots, Y_n^{\sim*}(u, s)]^T.$$

A direct inversion with respect to s yields

$$Y^{\sim}(u, t) = e^{(Q - uR)t} \underline{g}. \quad (3.14)$$

We end this section with a simple example.

Example 3.1. The switching server

Consider a system that operates in two modes each with a different work rate, say r_1 and r_2 for modes "1" and "2", respectively. The system switches between the two modes according to a Poisson process at different rates, say λ and μ from modes "1" and "2", respectively. A total system failure may occur at any mode of operation at different rates, say λ_0 and μ_0 for modes "1" and "2", respectively. The CTMC representing the switching server is shown in figure 2. In the case where a total system failure may not occur, i.e. $\lambda_0 = \mu_0 = 0$ and if $\tau_2 = 0$ then the switching server model reduces to the completion time model of job execution in a system subject to breakdowns and repairs considered by Gaver [5].

In this example we consider the case in which both states 1 and 2 are of the preemptive-resume type. We note that if we set $\mu = 0$ in this example we obtain the reward model of a two processor system considered by Meyer [10]. In our example the Q matrix is

$$Q = \begin{bmatrix} -\lambda' & \lambda \\ \mu & -\mu' \end{bmatrix}$$

where $\lambda' = \lambda + \lambda_0$ and $\mu' = \mu + \mu_0$. Then from Equation (3.5a)

$$\begin{bmatrix} F_1^{-*}(s, u) \\ F_2^{-*}(s, u) \end{bmatrix} = \begin{bmatrix} s + r_1 u + \lambda' & -\lambda \\ -\mu & s + r_2 u + \mu' \end{bmatrix}^{-1} \begin{bmatrix} r_1 \\ r_2 \end{bmatrix}.$$

Solving for $F_1^{-*}(s, u)$ and $F_2^{-*}(s, u)$ we get

$$F_1^{-*}(s, u) = \frac{r_1 r_2 u + r_1 (s + \mu') + r_2 \lambda}{(s + \lambda' + r_1 u)(s + \mu' + r_2 u) - \lambda \mu}$$

$$F_2^{-*}(s, u) = \frac{r_1 r_2 u + r_2 (s + \lambda') + r_1 \mu}{(s + \lambda' + r_1 u)(s + \mu' + r_2 u) - \lambda \mu}.$$

Hence, using eq. (3.9) we get

$$F_1^{-*}(s, x) = A_{11}(s) \exp(-u_1(s)x) + A_{12}(s) \exp(-u_2(s)x),$$

$$F_2^-(s, x) = A_{21}(s) \exp(-u_1(s)x) + A_{22}(s) \exp(-u_2(s)x)$$

where

$$u_1(s) = [\tau_1(s+\mu') + \tau_2(s+\lambda') + \sqrt{(\tau_1(s+\mu') - \tau_2(s+\lambda'))^2 + 4\lambda\mu\tau_1\tau_2}] / (2\tau_1\tau_2)$$

$$u_2(s) = [\tau_1(s+\mu') + \tau_2(s+\lambda') - \sqrt{(\tau_1(s+\mu') - \tau_2(s+\lambda'))^2 + 4\lambda\mu\tau_1\tau_2}] / (2\tau_1\tau_2)$$

$$A_{11}(s) = [\tau_1(s+\mu') + \tau_2\lambda - \tau_1\tau_2u_1(s)] / [(u_2(s) - u_1(s))\tau_1\tau_2]$$

$$A_{12}(s) = [\tau_1(s+\mu') + \tau_2\lambda - \tau_1\tau_2u_2(s)] / [(u_1(s) - u_2(s))\tau_1\tau_2]$$

$$A_{21}(s) = [\tau_2(s+\lambda') + \tau_1\mu - \tau_1\tau_2u_1(s)] / [(u_2(s) - u_1(s))\tau_1\tau_2]$$

$$A_{22}(s) = [\tau_2(s+\lambda') + \tau_1\mu - \tau_1\tau_2u_2(s)] / [(u_1(s) - u_2(s))\tau_1\tau_2]$$

Then

$$F^-(s) = [\pi_1 A_{11}(s) + \pi_2 A_{21}(s)] G^-(u_1(s)) + [\pi_1 A_{12}(s) + \pi_2 A_{22}(s)] G^-(u_2(s)) ..$$

And η , the probability of dynamic failure, is given by $1 - F^-(0)$.

From corollary 1, we have

$$\begin{aligned} Y_1^*(u, s) &= \frac{1}{s} [1 - u F_1^-(s, u)] \\ &= \frac{(s+\lambda')(s+\mu') + \tau_2 u(s+\lambda_0) - \lambda\mu}{s[(s+\lambda'+\tau_1 u)(s+\mu'+\tau_2 u) - \lambda\mu]} \\ &= \frac{B_{10}(u)}{s} + \frac{B_{11}(u)}{s+s_1(u)} + \frac{B_{12}(u)}{s+s_2(u)} \end{aligned}$$

where

$$s_1(u) = \frac{11}{2} [(\lambda' + \tau_1 u + \mu' + \tau_2 u) + \sqrt{(\lambda' + \tau_1 u - \mu' - \tau_2 u)^2 + 4\lambda\mu}]$$

$$s_2(u) = \frac{11}{2} [(\lambda' + \tau_1 u + \mu' + \tau_2 u) - \sqrt{(\lambda' + \tau_1 u - \mu' - \tau_2 u)^2 + 4\lambda\mu}]$$

$$B_{10}(u) = \frac{\lambda'\mu' + \tau_2 u \lambda_0 - \lambda\mu}{s_1(u)s_2(u)}$$

$$B_{11}(u) = \frac{(\lambda' - s_1(u))(\mu' - s_1(u)) + \tau_2 u(\lambda_0 - s_1(u)) - \lambda\mu}{s_1(u)[s_1(u) - s_2(u)]}$$

$$B_{12}(u) = \frac{(\lambda' - s_2(u))(\mu' - s_2(u)) + \tau_2 u(\lambda_0 - s_2(u)) - \lambda\mu}{s_2(u)[s_2(u) - s_1(u)]}$$

Inverting with respect to s , yields

$$Y_1^-(u, t) = B_{10}(u) + B_{11}(u)e^{-s_1(u)t} + B_{12}(u)e^{-s_2(u)t}.$$

In a similar manner we can compute $Y_2^-(u, t)$. We note that the above LSTs can be inverted in this case to obtain the distribution function of $Y(t)$ as an infinite sum of Bessel functions owing to the occurrences of radicals in the expressions of $s_1(u)$ and $s_2(u)$. However, in the case that $\mu=0$ (as considered by Meyer), the radicals disappear and the inversion is relatively easy (as derived in [4] for arbitrary number of processors).

4. The Preemptive-repeat-identical Case.

In this section we assume that all states are preemptive repeat-identical. The main result is given in the following:

Theorem 3. The conditional LSTs $F_i^-(s, x)$, $1 \leq i \leq n$ as defined in equation (2.2) satisfy the following simultaneous equations:

$$F_i^-(s, x) = e^{-(s+q_i)x/r_i} + \sum_{j \neq i}^n \frac{q_j}{(s+q_i)} (1 - e^{-(s+q_i)x/r_i}) F_j^-(s, x), \quad 1 \leq i \leq n. \quad (4.1)$$

Proof: Conditioning on the holding time H in the initial state we have

$$E(e^{-sT} | H=h, B=x, Z(0)=i) = \begin{cases} e^{-sx/r_i} & \text{if } h \geq x/r_i \\ e^{-sh} \sum_{j \neq i}^n \frac{q_j}{q_i} F_j^-(s, x), & \text{if } h < x/r_i \end{cases}$$

Unconditioning yields equation (4.1). *Q.E.D.*

Solving equations (4.1) we get $F_i^-(s, x)$, for $1 \leq i \leq n$. Then equations (2.7) and (2.8) can be used to compute $F^-(s)$. Finally, $\eta = 1 - F^-(0)$.

Example 4.1. Consider the switching server of example 3.1, except now we assume that

states 1 and 2 are preemptive-repeat-identical.

Equations (4.1) become:

$$\begin{aligned}(s+\lambda')F_1^{\sim}(s,x) &= (s+\lambda')e^{-(s+\lambda')x/\tau_1} + \lambda(1-e^{-(s+\lambda')x/\tau_1})F_2^{\sim}(s,x) \\ (s+\mu')F_2^{\sim}(s,x) &= (s+\mu')e^{-(s+\mu')x/\tau_2} + \mu(1-e^{-(s+\mu')x/\tau_2})F_1^{\sim}(s,x).\end{aligned}$$

Solving the above equations we get

$$\begin{aligned}F_1^{\sim}(s,x) &= (s+\mu')[s+\lambda')a + \lambda(1-a)b]/\Delta \\ F_2^{\sim}(s,x) &= (s+\lambda')[s+\mu')b + \mu(1-b)a]/\Delta\end{aligned}$$

where $a = \exp(-(s+\lambda')x/\tau_1)$, $b = \exp(-(s+\mu')x/\tau_2)$ and $\Delta = (s+\lambda')(s+\mu') - \lambda\mu(1-a)(1-b)$. $F_i^{\sim}(s)$, for $i = 1, 2$ and $F^{\sim}(s)$ can be obtained from equations (2.7) and (2.8).

5. The Preemptive-repeat-different Case

Here we consider the case, where all structure-states of the process are preemptive-repeat-different (*prd*).

The following theorem holds

Theorem 4. The LSTs $F_i^{\sim}(s)$, for $1 \leq i \leq n$, as defined in equation (2.4) satisfy the following simultaneous equations

$$F_i^{\sim}(s) = G^{\sim}((s+q_i)/\tau_i) + \sum_{j=1}^n \frac{q_j}{(s+q_i)} [1 - G^{\sim}((s+q_i)/\tau_i)] F_j^{\sim}(s), \quad 1 \leq i \leq n. \quad (5.1)$$

Note that when $\tau_i \rightarrow 0$, $G^{\sim}((s+q_i)/\tau_i) \rightarrow 0$, since $G(0+) = 0$ and hence $\lim_{s \rightarrow \infty} G^{\sim}(s) \rightarrow 0$.

Proof: Conditioning on the work requirement B of the job to be executed and on the holding time H in the initial state we get

$$E(e^{-sT} | B=x, H=h, Z(0)=i) = \begin{cases} e^{-sx/\tau_i}, & \text{if } h \geq x/\tau_i \\ e^{-sh} \sum_{j=1}^n \frac{q_j}{q_i} F_j^{\sim}(s), & \text{if } h < x/\tau_i \end{cases}$$

Note that if a structure state transition occurs before the job is completed then a different job with independent and identical distribution is restarted.

Now, unconditioning on B (the job's work requirement) yields

$$E(e^{-sT} | H=h, Z(0)=i) = \int_{x=0}^{r_i h} e^{-sx/\tau_i} dG(x) + \int_{x=r_i h}^{\infty} e^{-sh} \sum_{j=1}^n \frac{q_j}{q_i} F_j^{\sim}(s) dG(x)$$

Unconditioning on H (the holding time in the initial state), yields equation (5.1).

Q.E.D.

Solving equations (5.1) we get $F_i^{\sim}(s)$, for $1 \leq i \leq n$. Equation (2.8) can be used to get $F^{\sim}(s)$. The dynamic failure probability (η) follows immediately

$$\eta = P(T=\infty) = 1 - F^{\sim}(0).$$

Note that the preemptive-repeat-different case with a constant (or deterministic) work requirement of a job ($B=x$) corresponds to the preemptive-repeat-identical case.

Example 5.1. Again we consider the switching server of example 3.1 with the states 1 and 2 being preemptive-repeat-different. From equations (5.1) we have

$$F_1^{\sim}(s) = G^{\sim}((s+\lambda')/\tau_1) + \frac{\lambda}{(s+\lambda')} [1 - G^{\sim}((s+\lambda')/\tau_1)] F_2^{\sim}(s)$$

$$F_2^{\sim}(s) = G^{\sim}((s+\mu')/\tau_2) + \frac{\mu}{(s+\mu')} [1 - G^{\sim}((s+\mu')/\tau_2)] F_1^{\sim}(s)$$

It follows that

$$F_1^{\sim}(s) = \frac{G^{\sim}((s+\lambda')/\tau_1) + (\frac{\lambda}{s+\lambda'}) (1 - G^{\sim}((s+\lambda')/\tau_1)) G^{\sim}((s+\mu')/\tau_2)}{[1 - (\frac{\lambda}{s+\lambda'}) (\frac{\mu}{s+\mu'}) (1 - G^{\sim}((s+\lambda')/\tau_1)) (1 - G^{\sim}((s+\mu')/\tau_2))]}$$

$$F_2^-(s) = \frac{G((s+\mu')/\tau_2) + (\frac{\mu}{s+\lambda'}) (1-G((s+\mu')/\tau_2)) G((s+\lambda')/\tau_1)}{[1 - (\frac{\lambda}{s+\lambda'}) (\frac{\mu}{s+\mu'}) (1-G((s+\lambda')/\tau_1)) (1-G((s+\mu')/\tau_2))]}$$

$F^-(s)$ can be obtained from equation (2.8).

6. Conclusions and Extensions

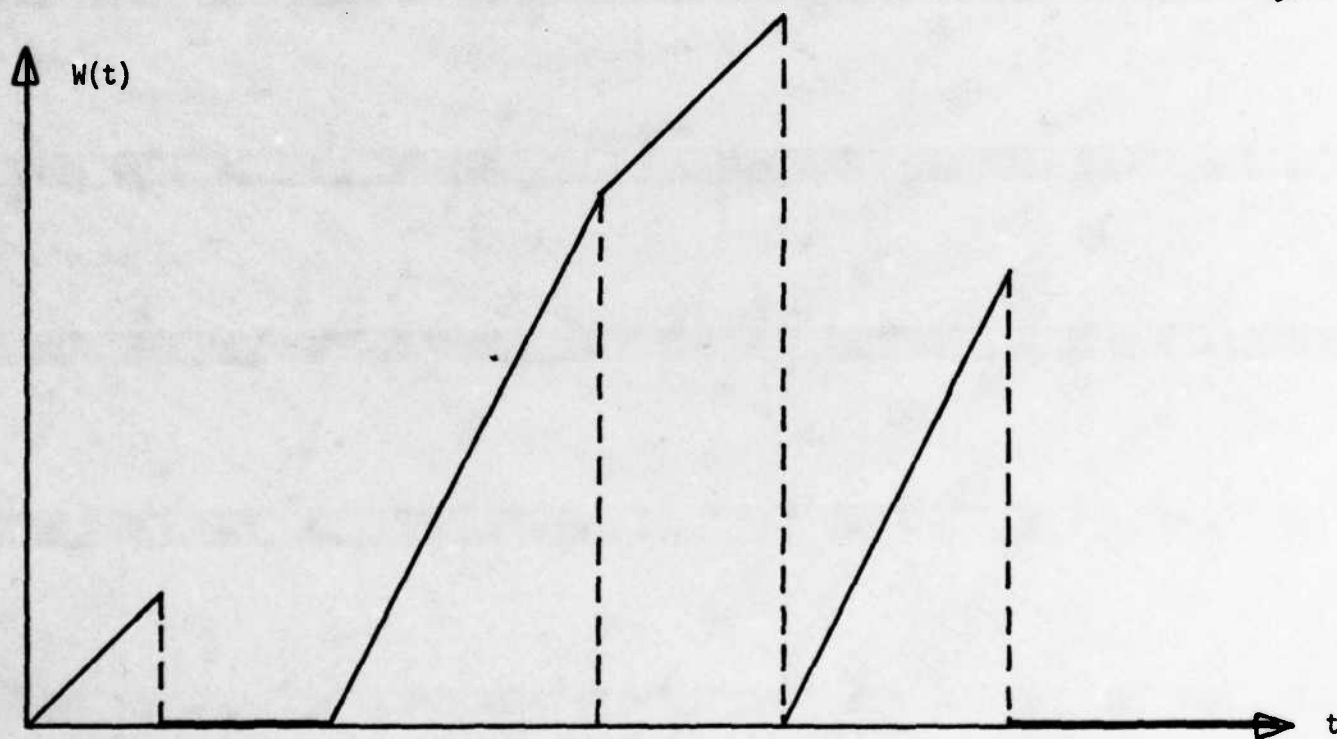
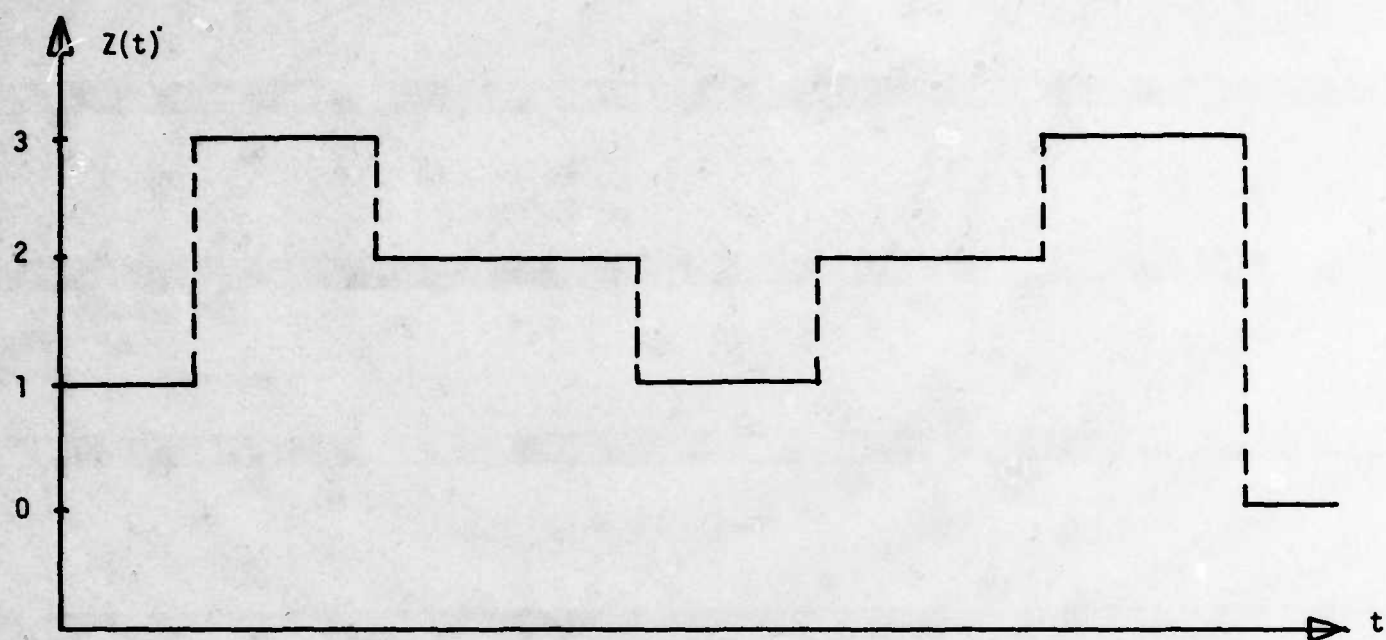
We have developed a unified model for the combined evaluation of performance and reliability of multi-mode computer systems. This allows us to compute both system-oriented measures (such as the accumulated reward) and task-oriented measures (such as the completion time and the dynamic failure probability) from a single model. We model preemptive-resume and preemptive-repeat interactions between task execution and mode change (failure/repair) events. It is clearly of interest to allow mixed preemptive-resume and preemptive-repeat interactions in the same model. This and other extensions have been studied and reported recently [8]. The techniques developed in this paper can be extended to the case where the structure-state process is a semi-Markov process.

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Typical Sample Paths of $Z(t)$ and $W(t)$

Figure 1

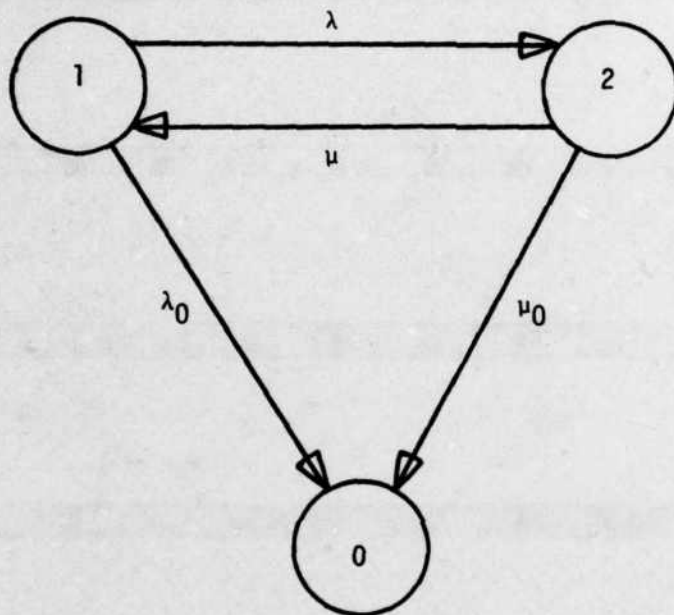


Figure 2
The Switching Server

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A direct inversion with respect to s yields

$$Y(u, t) = e^{(Q - uR)t} \underline{g} .$$

(3.14)

$$F_2^{**}(s, u) = \frac{r_1 r_2 u + r_2 (s + \lambda) + r_1 \mu}{(s + \lambda + r_1 u)(s + \mu + r_2 u) - \lambda \mu}.$$

Hence, using eq. (3.9) we get

$$F_1^{**}(s, x) = A_{11}(s) \exp(-u_1(s)x) + A_{12}(s) \exp(-u_2(s)x).$$

$$B_{11}(u) = \frac{(\lambda' - s_1(u))(\mu' - s_1(u)) + r_2 u (\lambda_0 - s_1(u)) - \lambda \mu}{s_1(u)[s_1(u) - s_2(u)]}$$

$$B_{12}(u) = \frac{(\lambda' - s_2(u))(\mu' - s_2(u)) + r_2 u (\lambda_0 - s_2(u)) - \lambda \mu}{s_2(u)[s_2(u) - s_1(u)]}$$

Solving equations (4.1) we get $F_i^*(s, x)$, for $1 \leq i \leq n$. Then equations (2.7) and (2.8) can be used to compute $F^*(s)$. Finally, $\eta = 1 - F^*(0)$.

Example 4.1. Consider the switching server of example 3.1, except now we assume that

holding time H in the initial state we get